

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**September 30, 2016**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 220,975.96
Total Cash and Cash Equivalents	<u>220,975.96</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	293,447,666.28
Total fixed Income Securities	<u>293,447,666.28</u>

**Broad Domestic Equity**

SSgA Russell 3000	393,825,342.89
Total Broad Domestic Equity	<u>393,825,342.89</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	256,446,308.88
Total Global Equity Ex-U.S.	<u>256,446,308.88</u>

**Receivables and Payables**

Income Receivable	3,982.73
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**Total Assets**

<u><u>\$ 943,944,276.74</u></u>
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**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**September 30, 2016**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 3,982.73	\$ 7,554.51
	<u>3,982.73</u>	<u>7,554.51</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(70,976.07)	1,530,992.26
	<u>(70,976.07)</u>	<u>1,530,992.26</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	579,552.26	16,992,396.51
	<u>579,552.26</u>	<u>16,992,396.51</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	3,619,383.22	15,684,459.28
	<u>3,619,383.22</u>	<u>15,684,459.28</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 4,131,942.14</b>	<b>\$ 34,215,402.56</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>949,916,626.69</b>	<b>946,938,058.62</b>
<b>Net Contribution (Withdrawal)</b>	<b>(10,104,292.09)</b>	<b>(37,209,184.44)</b>
<b>Total Assets</b>	<b><u>\$ 943,944,276.74</u></b>	<b><u>\$ 943,944,276.74</u></b>

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